

DataLend Daily Equity Market Update

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DL50 Index

The DataLend Target 50 tracks the 50 most hard to borrow equities based on Total Borrow Cost (Fees & Loan Value)

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	63.66	60.11	+5.90	+15.34	+29.01
Americas	55.69	51.98	+7.15	+17.83	+36.85
EMEA	9.39	9.43	-0.43	+8.33	+2.43
Asia	10.38	10.69	-2.92	+7.43	-14.02

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	64.76	65.67	-1.39	+4.05	+6.68
Americas	61.62	62.84	-1.94	+6.73	+13.58
EMEA	50.25	50.31	-0.13	+2.70	+9.32
Asia	93.55	94.09	-0.57	+0.41	-6.85

Utilization (%)

The ratio of On Loan Value and Lendable Value expressed as a percentage

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.79	4.78	+0.01	-0.03	-0.10
Americas	4.11	4.09	+0.02	-0.02	-0.00
EMEA	6.61	6.59	+0.03	+0.12	-0.27
Asia	6.97	7.02	-0.05	-0.30	-0.58

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,057,599,643,931	1,049,787,883,446	+0.74	+2.40	-1.74
Americas	675,205,641,661	666,926,371,417	+1.24	+2.65	-0.04
EMEA	205,278,246,554	205,340,386,453	-0.03	+5.19	-3.32
Asia	177,115,755,716	177,521,125,575	-0.23	-1.53	-6.03

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,079,546,315,269	21,941,442,368,460	+0.63	+3.12	+0.30
Americas	16,433,497,556,844	16,296,122,415,305	+0.84	+3.16	-0.01
EMEA	3,104,120,361,521	3,116,947,697,239	-0.41	+3.29	+0.68
Asia	2,541,928,396,905	2,528,372,255,915	+0.54	+2.64	+1.86

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	31,548,623,791	30,816,336,304	+2.38	+8.64	+5.63
Health Care	97,602,370,317	95,976,066,735	+1.69	+3.74	+3.55
Consumer Discretionary	153,093,726,858	150,880,002,102	+1.47	+6.19	-0.52
Materials	67,322,290,227	66,616,481,730	+1.06	+5.58	-3.39
Information Technology	181,935,441,359	180,693,581,163	+0.69	+5.55	+0.85
Energy	66,198,476,314	65,753,527,003	+0.68	-0.77	-7.56
Industrials	132,303,070,246	131,539,858,358	+0.58	+2.47	-0.25
Communication Services	60,147,824,409	60,067,383,295	+0.13	+2.47	-7.69
Financials	118,660,863,090	118,853,331,220	-0.16	-1.51	+2.44
Real Estate	39,316,460,685	39,431,801,657	-0.29	-2.89	-9.85
Consumer Staples	52,820,468,999	53,556,773,583	-1.37	-2.05	-4.81